

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**January 31, 2017**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 178,628.96
Total Cash and Cash Equivalents	<u>178,628.96</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	305,011,977.51
Total fixed Income Securities	<u>305,011,977.51</u>

**Broad Domestic Equity**

SSgA Russell 3000	364,819,172.93
Total Broad Domestic Equity	<u>364,819,172.93</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	268,181,823.74
Total Global Equity Ex-U.S.	<u>268,181,823.74</u>

**Real Assets**

Real Estate Investment Trust Pool	24,445,552.83
Total Real Assets	<u>24,445,552.83</u>

**Receivables and Payables**

Income Receivable	120.69
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**Total Assets**

<u>\$ 962,637,276.66</u>
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**January 31, 2017**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 120.69	\$ 8,054.40
	<u>120.69</u>	<u>8,054.40</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	524,695.09	(6,353,665.86)
	<u>524,695.09</u>	<u>(6,353,665.86)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	6,679,235.22	39,810,191.36
	<u>6,679,235.22</u>	<u>39,810,191.36</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	8,270,282.75	19,600,078.68
	<u>8,270,282.75</u>	<u>19,600,078.68</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool	(109,547.17)	(109,547.17)
	<u>(109,547.17)</u>	<u>(109,547.17)</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 15,364,786.58</b>	<b>\$ 52,955,111.41</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>947,280,866.27</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(8,376.19)</b>	<b>(37,255,893.37)</b>
<b>Total Assets</b>	<b><u>\$ 962,637,276.66</u></b>	<b><u>\$ 962,637,276.66</u></b>